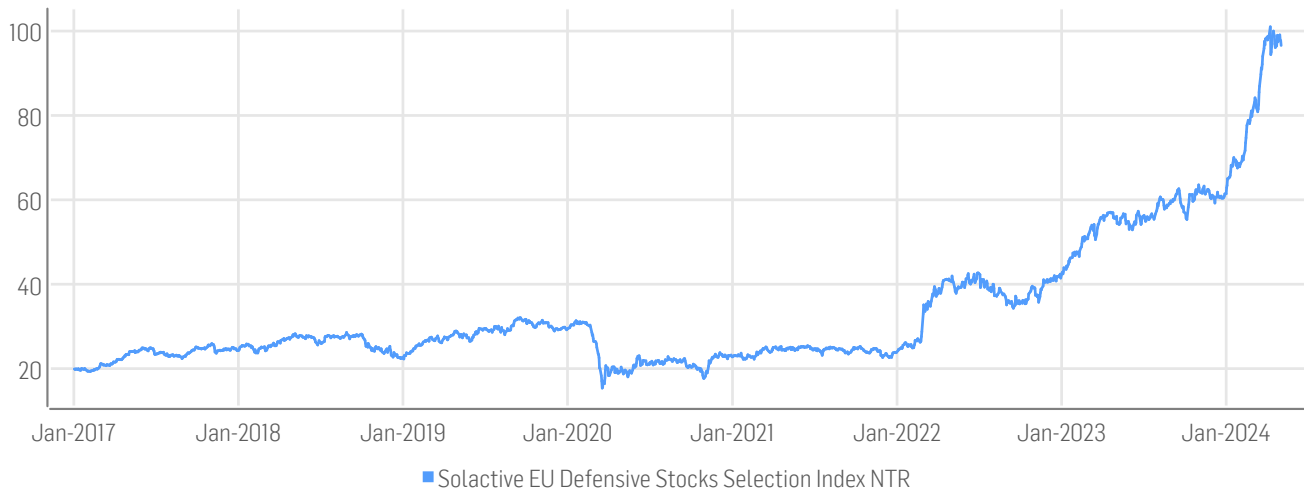


# FACTSHEET - AS OF 02-May-2024

## Solactive EU Defensive Stocks Selection Index NTR

### HISTORICAL PERFORMANCE



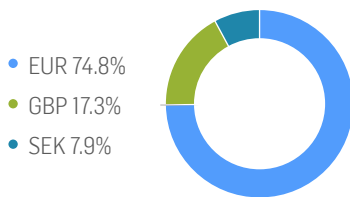
### CHARACTERISTICS

ISIN / WKN	DE000SLOK658 / SLOK65	Base Value / Base Date	96.93 Points / 18.04.2024
Bloomberg / Reuters	SOEUDFSS Index / .SOEUDFSS	Last Price	96.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 18.04.2024
Index Members	9		

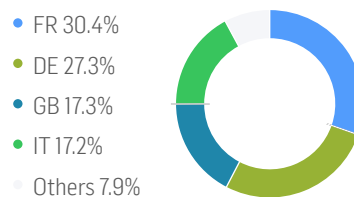
## STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.33%	40.66%	56.15%	78.16%	57.25%	-0.36%
Performance (p.a.)						-9.01%
Volatility (p.a.)	29.97%	25.10%	21.71%	20.85%	23.45%	19.67%
High	101.02	101.02	101.02	101.02	101.02	99.09
Low	94.43	68.66	59.23	52.88	61.42	96.09
Max. Drawdown	-6.52%	-6.52%	-6.52%	-11.67%	-6.52%	-2.53%
VaR 95 \ 99				-30.0% \ -46.4%		-31.0% \ -31.0%
CVaR 95 \ 99				-44.6% \ -82.0%		

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 02-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	24.52%
SAFRAN SA	SAF FP Equity	FR	EUR	18.20%
LEONARDO SPA	LDO IM Equity	IT	EUR	17.17%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	16.55%
THALES SA	HO FP Equity	FR	EUR	9.45%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	7.87%
HENSOLDT AG	HAG GY Equity	DE	EUR	2.76%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	2.71%
CHEMRING GROUP PLC	CHG LN Equity	GB	GBP	0.77%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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